
Index

- Σ -characteristics, 275
- Σ -stable pair, 275
- t -statistic, 62
- Marčenko-Pastur distribution, 10
- Marčenko-Pastur equation, 19
- multiple correlation coefficient, 56
- adjusted multiple correlation coefficient, 57
- adjusted sample size, 48, 49
- analytic function, 291
- Bai-Saranadasa test, 63
- bootstrap-corrected difference norm, 270
- bulk of the spectrum, 215
- canonical correlation coefficient, 131
- Cauchy interlacing law, 299
- Cauchy smoothing kernel, 208
- Cauchy-Riemann theorem, 291
- Chen-Qin test, 68
- classification, 75
 - D-rule, 79, 80, 91, 99
 - Fisher discriminant rule, 76
 - leukemia data set, 102
 - likelihood ratio rule, 77
 - misclassification rate, 75
 - T-rule, 79, 83, 85, 98, 102
- CLT for spectral statistics
 - Bai and Silverstein's CLT, 43
 - of covariance matrix, 33
 - of Fisher matrix, 44
- coefficient of alienation, 131
- companion Stieltjes transform, 180
- concentration inequality, 205
- contour integral
 - method of residue, 297
- covariance matrix
 - within-group covariance matrix, 78
- curve, 292
 - anticlockwise run, 292
 - clockwise run, 292
 - closed curve, 292
 - contour, 292
 - differentiable curve, 292
 - exterior of a closed curve, 292
 - interior of a closed curve, 292
- curvilinear integral, 292
- Dempster's non-exact test, 63
- detection of the number of signals, 243
- discriminant function, 76
- domain, 292
 - simply connected, 294
- eigenvalue splitting condition, 189
- elbow rule in a scree plot, 215
- empirical spectral distribution, 7, 8
- Fisher LSD, 25
- Fisher matrix, 7, 25
- fixed-point algorithm for LSD, 22
- fundamental spikes, 220
- generalised Marčenko-Pastur distribution
 - example of support, 179
- generalised Marčenko-Pastur distributions, 19
- generalised spike, 218
- generalised spiked population model, 218, 258
- generalised variance, 7, 32, 51
- holomorphic function, 291
 - Cauchy theorem, 294
 - essential singularity, 295
 - Laurent series, 295
 - pole, 295
 - removable singularity, 295
 - residue, 296
- Hotelling T^2 , 62, 107
- Johnstone's spiked population model, 217, 225, 243, 258
- Kritchman and Nadler's detector, 246
- Ky Fan inequalities, 300
- limiting spectral distribution, 8
- linear spectral statistic, 7, 32
- local moment estimator, 189

308

meromorphic function, 296
 misclassification rate, 75
 MMLRT procedure, 114
 multiple correlation coefficient, 56
 multiple sample significance test, 119
 multivariate linear regression, 105
 multivariate regression
 likelihood ratio criterion, 107

non-fundamental spikes, 220
 non-null case, 217
 null case, 216

phoneme data set, 258
 plug-in difference, 270
 plug-in difference norm, 270
 population spectral distribution
 u-net for LSE estimator, 185
 continuous, 177
 cross-validation selection, 202
 definition, 19, 172
 discrete, 19, 172
 division of, 189
 least squares estimator, 180
 local moment estimator, 195
 moment estimator, 174
 moment map, 20
 portfolio optimisation
 bootstrap-corrected difference, 270
 expected return, 260, 261
 Markowitz optimisation enigma, 263
 mean-variance efficient frontier, 262
 optimal allocation plan, 261
 optimal return, 261
 over-prediction phenomenon, 265
 plug-in allocation, 264
 plug-in difference, 270
 plug-in estimators, 263
 plug-in return, 264
 portfolio, 260
 relative efficiency, 271
 spectrum-corrected allocation, 285
 spectrum-corrected return, 285
 spectrum-corrected risk, 285

quasi-likelihood ratio, 114

random sesquilinear form, 227
 RMTTool, 213

Index

sample multiple correlation coefficient, 57
 sample covariance matrix, 7
 centerd, 47
 non-centerd, 47
 signal strengths, 243
 Silverstein equation, 19, 173, 189
 singular value decomposition, 299
 sparsity scenario, 72
 spectral decomposition, 299
 spectrum-corrected estimator, 274
 spike eigenvalues, 217
 spiked eigenvectors, 223
 spiked population model, 217
 spiked sample eigenvalues, 220
 Standard and Poor's 500 index data, 187, 215, 272
 Stieltjes transform, 9
 inversion formula, 9, 208
 substitution principle, 48
 application example, 153, 162
 for covariance matrix, 49
 for Fisher matrix, 49

testing independence, 124
 Bartlett's correction, 128
 Box's expansion, 128
 corrected LRT, 131, 136
 likelihood ratio criterion, 124
 trace criterion, 133, 136

testing on covariance matrix
 Chen's test for sphericity, 167
 corrected John's test for sphericity, 166
 corrected likelihood ratio for equality, 151, 153
 corrected likelihood ratio for sphericity, 163
 equality test, 140
 invariant tests, 142
 John's test for sphericity, 148, 161
 large-dimensional equality test, 150, 151, 153, 155, 157
 large-dimensional sphericity test, 160
 likelihood ratio for sphericity, 148, 160
 Nagao's test for sphericity, 148, 161
 sphericity test, 147

Tracy-Widom law, 217, 250

universality, 115

vector empirical spectral distribution, 279

Weyl inequalities, 300
 Wishart distribution, 52